

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Superior Income Top 10 Total Return Index

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0JB7	Base Value / Base Date	1000 Points / 14.02.2018
Bloomberg / Reuters	/ .SOLGSITT	Last Price	1140.46
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 14.02.2018
Index Members	10		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.61%	0.92%	12.96%	8.78%	1.81%	14.05%
Performance (p.a.)						2.14%
Volatility (p.a.)	6.98%	6.08%	6.96%	7.45%	6.08%	12.27%
High	1159.93	1159.93	1159.93	1159.93	1159.93	1172.25
Low	1124.25	1120.60	1014.73	1009.61	1110.54	763.07
Sharpe Ratio*	-3.33	-0.25	3.27	0.48	0.06	-0.26
Max. Drawdown	-3.08%	-3.08%	-3.08%	-7.70%	-3.08%	-30.07%
VaR 95 \ 99				-14.0% \ -16.7%		-15.8% \ -31.4%
CVaR 95 \ 99				-16.1% \ -20.1%		-29.7% \ -66.1%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

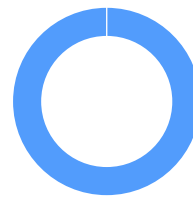
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GLOBAL X NASD 100 COV CALL	QYLD UQ Equity	US	USD	15.91%
FLEXSHARES HIGH YIELD VALUE	HYGV UP Equity	US	USD	15.79%
GLOBAL X RUSSELL 2000 COV CL	RYLD UP Equity	US	USD	13.07%
BNY MELLON HIGH YIELD BETA E	BKHY UP Equity	US	USD	12.87%
SCHWAB FUNDAMENTAL EMERGING MA	FNDE UP Equity	US	USD	10.74%
GLOBAL X US PREFERRED ETF	PFFD UP Equity	US	USD	9.66%
VANGUARD INT HIGH DVD YLD IN	VYMI UQ Equity	US	USD	7.29%
INVESCO PREFERRED ETF	PGX UP Equity	US	USD	6.75%
ISHARES SELECT DIVIDEND ETF	DVY UQ Equity	US	USD	4.17%
VANGUARD LONG-TERM CORPORATE BOND ETF	VCVT UQ Equity	US	USD	3.74%

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